

EXHIBIT 26

Ms A Bacares

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A subsidiary of Bank of America Corporation

Ms Angela Bacares

VALUATION AND TRANSACTION REPORT

As at 31 October 2011

Merrill Lynch Portfolio Managers Limited

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Ms Angela Bacares

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Base Currency USD



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■ CAPITAL ENTITLEMENTS

From 01 October 2011 to 31 October 2011

Ms Angela Bacares
Ms Angela Bacares Execution Only Portfolio

PAY DATE EX DATE	SECURITY DESCRIPTION	TERMS AND MOVEMENT	HOLDING CHANGE	BOOKCOST CHANGE	RESULTANT HOLDING	RESULTANT COST
07-Oct-11 07-Oct-11	AUTONOMY CORP PLC	Tender Offer for AUTONOMY CORP PLC	(610,500)	0.00 0.00	0	0.00 GBP 0.00 USD

Base Currency USD

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STATEMENT OF CASH MOVEMENTS

Ms Angela Bacares
Ms Angela Bacares Execution Only Portfolio

From 01 October 2011 to 31 October 2011

SETT DATE	TRADE DATE	TRANSACTION TYPE	NOMINAL	DESCRIPTION	VALUE LOCAL CCY	VALUE BASE CCY	REVALUED AT PERIOD END	UNREALISED P&L ON CCY
EURO INVESTMENT ACCOUNT								
01-Nov-11	31-Oct-11	SPOT FOREIGN EXCH.		Opening balance	0.03	(9.48)		
01-Nov-11	31-Oct-11	CASH WITHDRAWAL		SPOT EXCHANGE EUR / GBP 1.1445 TO ATHINA ECONOMIDOU	450.00 (450.00)	627.66 (627.66)		
				Closing balance	0.03	(9.48)	0.04	9.52
POUND STERLING INVESTMENT ACCOUNT								
07-Oct-11	07-Oct-11	Stock Out / Cash In		Opening balance	5,108.20	(7,119.94)		
17-Oct-11	15-Oct-11	DEPOSIT MATURED		Tender Offer, AUTONOMY CORP PLC 610500	15,567,750.00	24,311,376.79		
19-Oct-11	19-Oct-11	CASH WITHDRAWAL		MATURED 0.85 % 11/10/11-17/10/11 TO MS ANGELA BACARES	2,175.93 (5,000.00)	3,437.53 (7,916.25)		
24-Oct-11	22-Oct-11	DEPOSIT MATURED		MATURED 0.85 % 17/10/11-24/10/11	2,538.13	4,048.19		
31-Oct-11	29-Oct-11	DEPOSIT MATURED		MATURED 0.85 % 24/10/11-31/10/11	2,538.13	4,097.30		
31-Oct-11	31-Oct-11	CASH WITHDRAWAL		TO MS ANGELA BACARES	(5,000.00)	(8,070.50)		
01-Nov-11	31-Oct-11	SPOT FOREIGN EXCH.		SPOT EXCHANGE GBP / EUR 1.1445	(393.17)	(634.82)		
				Closing balance	15,569,717.22	24,299,218.51	25,131,080.56	831,862.06
US DOLLAR INVESTMENT ACCOUNT								
				Closing balance	0.96	0.96	0.96	0.00
TOTAL								
					24,299,209.99	25,131,081.57		831,871.58

Base Currency USD

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